

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF August 31, 2020 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						43.0%
50,000,000	ANZ Bank	0.33%	9/1/2020	50,000,000	50,000,000	A-1+
150,000,000	ANZ Bank	0.12%	9/2/2020	150,000,000	150,000,000	A-1+
50,000,000	ANZ Bank	0.28%	10/1/2020	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.30%	10/5/2020	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.30%	10/13/2020	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.25%	11/30/2020	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	0.25%	1/21/2021	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.34%	1/22/2021	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	0.25%	2/22/2021	25,000,000	25,000,000	A-1+
500,000,000	BANK OF NEW YORK MELLON	0.08%	9/1/2020	500,000,000	500,000,000	A-1+
350,000,000	COOPERATIEVE RABOBANK UA	0.08%	9/1/2020	350,000,000	350,000,000	A-1
30,000,000	COOPERATIEVE RABOBANK UA	0.22%	11/16/2020	30,000,000	30,002,700	A-1
30,000,000	COOPERATIEVE RABOBANK UA	0.23%	12/16/2020	30,000,000	30,001,800	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.21%	1/29/2021	49,956,250	49,950,000	A-1
350,000,000	DNB NOR BANK ASA NY	0.08%	9/3/2020	350,000,000	350,000,000	A-1+
50,000,000	DNB NOR BANK ASA NY	0.20%	10/9/2020	50,000,000	50,005,500	A-1+
50,000,000	DNB NOR BANK ASA NY	0.21%	11/9/2020	50,000,000	50,009,000	A-1+
50,000,000	DNB NOR BANK ASA NY	0.23%	12/7/2020	50,000,000	50,013,000	A-1+
125,000,000	DZ BANK	0.07%	9/1/2020	125,000,000	125,000,000	A-1+
25,000,000	DZ BANK	0.22%	9/14/2020	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK	0.22%	9/29/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.22%	10/13/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.22%	10/22/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.23%	11/5/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.22%	11/23/2020	50,000,000	50,000,000	A-1+
100,000,000	DZ BANK	0.19%	1/21/2021	100,000,000	100,000,000	A-1+
50,000,000	MUFG BANK LTD/NY	0.24%	10/28/2020	50,000,000	50,008,000	A-1
50,000,000	MUFG BANK LTD/NY	0.22%	11/10/2020	50,000,000	50,006,500	A-1
50,000,000	MUFG BANK LTD/NY	0.28%	1/28/2021	50,000,000	50,008,500	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.38%	9/1/2020	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.38%	9/1/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.38%	9/1/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.38%	9/1/2020	50,000,000	50,000,000	A-1
250,000,000	NORDEA BANK ABP NEW YORK	0.09%	9/2/2020	250,000,000	250,000,000	A-1+
140,000,000	NORDEA BANK ABP NEW YORK	0.09%	9/8/2020	140,000,000	140,000,000	A-1+
35,000,000	NORDEA BANK ABP NEW YORK	0.24%	12/14/2020	35,000,000	35,009,100	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.18%	2/26/2021	25,000,000	25,000,000	A-1+
50,000,000	NORDEA BANK CD	0.27%	10/8/2020	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA	1.02%	9/10/2020	49,987,500	49,999,000	A-1+
17,800,000	ROYAL BANK OF CANADA	0.28%	10/30/2020	17,859,336	17,863,777	A-1+
25,000,000	ROYAL BANK OF CANADA NY	0.75%	10/20/2020	25,000,000	25,021,250	A-1+
25,000,000	ROYAL BANK OF CANADA NY	0.25%	12/9/2020	25,067,245	25,077,500	A-1+
250,000,000	SCOTIA BANK (2)	0.35%	9/1/2020	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.35%	9/1/2020	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.36%	9/1/2020	25,000,000	25,000,000	A-1
175,000,000	SVENSKA HANDELSBANKEN	0.07%	9/1/2020	175,000,000	175,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.26%	12/15/2020	50,000,000	50,014,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.24%	1/6/2021	50,000,000	50,010,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.23%	1/27/2021	50,000,000	50,008,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.19%	2/3/2021	50,000,000	49,999,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.18%	3/1/2021	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.19%	2/16/2021	50,000,000	49,998,500	A-1+
50,000,000	TORONTO DOMINION BANK	0.23%	9/8/2020	50,000,000	50,010,500	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	9/1/2020	100,000,000	100,000,000	A-1+

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25,000,000	TORONTO DOMINION BANK(2)	0.40%	9/1/2020	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.40%	9/1/2020	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.40%	9/1/2020	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	9/1/2020	100,000,000	100,000,000	A-1+
<u>4,677,800,000</u>				<u>4,677,870,331</u>	<u>4,678,016,627</u>	
Bank Deposit Instruments with Government Backing						4.1%
50,012,917	BERKSHIRE BANK (2,3)	0.30%	9/1/2020	50,012,917	50,012,917	N/A
200,000,000	CITIZENS BANK (2,3)	0.18%	9/1/2020	200,000,000	200,000,000	A-2
50,000,000	FICA C/D (2,3)	0.10%	9/1/2020	50,000,000	50,000,000	N/A
150,000,000	SANTANDER BANK (2,3)	0.25%	9/1/2020	150,000,000	150,000,000	A-2
<u>450,012,917</u>				<u>450,012,917</u>	<u>450,012,917</u>	
Commercial Paper and Corporate Notes						4.7%
25,000,000	EXXON MOBIL CORP	0.21%	2/3/2021	24,977,934	24,985,750	A-1+
25,000,000	EXXON MOBIL CORP	0.23%	4/1/2021	24,966,139	24,974,500	A-1+
25,000,000	EXXON MOBIL CORP	0.23%	10/6/2020	24,994,410	24,998,000	A-1+
35,000,000	EXXON MOBIL CORP	0.19%	3/24/2021	34,962,317	34,967,100	A-1+
25,000,000	EXXON MOBIL CORP	0.20%	4/30/2021	24,966,528	24,966,000	A-1+
50,000,000	EXXON MOBIL CORP	0.23%	3/23/2021	49,935,153	49,953,500	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/23/2021	49,943,611	49,953,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.13%	9/24/2020	49,995,847	49,997,500	A-1+
5,000,000	NATL SEC CLEARING CORP	0.13%	9/17/2020	4,999,711	4,999,850	A-1+
100,000,000	NATL SEC CLEARING CORP	0.13%	9/29/2020	99,989,889	99,993,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.82%	9/4/2020	24,998,333	24,999,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.38%	9/9/2020	49,985,000	49,999,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.14%	9/22/2020	49,995,917	49,997,500	A-1
<u>515,000,000</u>				<u>514,710,788</u>	<u>514,784,950</u>	
Government Securities						31.3%
25,000,000	CASH MGMT BILL	0.18%	11/10/2020	24,991,250	24,995,625	A-1
25,000,000	FANNIE MAE	0.18%	1/1/2020	25,000,000	24,969,499	AA+
13,000,000	FED FARM CRD DISCOUNT NT	0.20%	5/25/2021	12,980,789	12,986,552	AA+
50,000,000	FED HOME LN DISCOUNT NT	0.17%	9/18/2020	49,996,104	49,998,347	AA+
50,000,000	FED HOME LN DISCOUNT NT	0.17%	9/30/2020	49,993,153	49,997,181	AA+
50,000,000	FED HOME LN DISCOUNT NT	0.11%	12/2/2020	49,985,944	49,985,945	AA+
100,000,000	FED HOME LN DISCOUNT NT	0.10%	12/4/2020	99,973,889	99,971,278	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.26%	1/1/2020	24,999,053	25,006,713	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	25,000,000	25,042,285	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	1/1/2020	25,000,000	25,033,891	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	1/1/2020	25,091,627	25,085,653	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	8,000,000	8,006,531	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	1/1/2020	20,000,000	19,995,112	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.18%	1/1/2020	7,499,804	7,501,029	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	1/1/2020	24,998,603	24,998,616	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	25,000,000	25,006,016	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	24,980,996	25,006,016	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	9,970,791	10,002,406	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.25%	1/1/2020	20,000,000	19,996,425	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	10,000,000	9,997,201	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	24,999,104	25,022,171	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.25%	1/1/2020	9,999,442	9,992,505	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	25,000,000	25,013,204	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	24,995,616	25,013,204	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	1/1/2020	10,001,488	9,997,670	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.29%	1/1/2020	5,603,970	5,604,730	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	24,997,960	24,989,592	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	24,997,958	24,989,592	AA+

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25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	24,981,503	24,989,592	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	24,997,764	24,988,839	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	25,000,000	24,988,839	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	1/1/2020	25,000,000	24,978,617	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.26%	1/1/2020	15,000,000	15,025,590	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	1/1/2020	25,000,000	24,990,668	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	1/1/2020	24,998,559	24,989,066	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	49,995,321	50,010,052	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	24,976,375	25,005,026	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.14%	1/1/2020	10,000,000	10,000,499	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	1/1/2020	20,000,000	20,002,747	AA+
21,000,000	FEDERAL FARM CREDIT BANK	0.21%	9/10/2020	21,000,000	20,999,896	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.20%	9/13/2020	9,474,387	9,478,092	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.17%	9/28/2020	9,996,409	10,001,009	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.14%	10/19/2020	24,999,818	24,997,566	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/23/2021	24,995,413	25,001,151	AA+
14,000,000	FEDERAL HOME LOAN BANK	0.19%	1/1/2020	14,000,000	14,001,311	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.20%	1/1/2020	25,000,000	25,003,206	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.17%	1/1/2020	50,000,000	50,009,133	AA+
20,000,000	FEDERAL HOME LOAN BANK	0.12%	1/1/2020	20,000,000	20,000,482	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.11%	1/1/2020	25,000,000	24,998,464	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	1/1/2020	25,000,000	25,000,766	AA+
6,100,000	FEDERAL HOME LOAN BANK	0.14%	1/1/2020	6,097,914	6,100,187	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.19%	1/1/2020	22,000,000	22,006,468	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.15%	1/1/2020	5,000,000	5,000,206	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.15%	1/1/2020	13,000,000	13,000,537	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.16%	1/1/2020	25,000,000	24,990,426	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.80%	9/16/2020	9,999,811	10,006,585	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.17%	9/26/2020	25,000,000	24,998,842	AA+
37,000,000	FEDERAL HOME LOAN BANK	1.61%	9/28/2020	36,993,547	37,034,742	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.82%	10/1/2020	10,006,516	10,020,389	AA+
8,500,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	8,499,669	8,519,274	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	4,999,844	5,011,338	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.12%	10/28/2020	49,999,794	49,995,924	AA+
2,000,000	FEDERAL HOME LOAN BANK	1.63%	12/11/2020	2,001,337	2,009,364	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.56%	2/3/2021	14,996,468	15,087,661	AA+
17,000,000	FEDERAL HOME LOAN BANK	0.12%	2/17/2021	17,000,186	16,993,759	AA+
15,000,000	FREDDIE MAC	0.22%	1/1/2020	15,000,000	15,013,477	AA+
5,900,000	FREDDIE MAC	1.66%	11/17/2020	5,902,662	5,921,695	AA+
150,000,000	TREASURY BILL	0.14%	9/1/2020	150,000,000	150,000,000	A-1
100,000,000	TREASURY BILL	0.14%	9/1/2020	100,000,000	100,000,000	A-1
75,000,000	TREASURY BILL	0.09%	9/3/2020	74,999,625	74,999,657	A-1+
50,000,000	TREASURY BILL	0.15%	9/8/2020	49,998,542	49,999,101	A-1
100,000,000	TREASURY BILL	0.13%	9/8/2020	99,997,472	99,998,201	A-1
25,000,000	TREASURY BILL	1.84%	9/10/2020	24,988,889	24,999,445	A-1+
75,000,000	TREASURY BILL	0.09%	9/10/2020	74,998,313	74,998,336	A-1+
250,000,000	TREASURY BILL	0.11%	9/15/2020	249,989,306	249,991,250	A-1
75,000,000	TREASURY BILL	0.09%	9/22/2020	74,996,063	74,995,953	A-1
100,000,000	TREASURY BILL	0.09%	9/24/2020	99,994,250	99,994,250	A-1+
180,000,000	TREASURY BILL	0.09%	9/29/2020	179,988,100	179,987,051	A-1
100,000,000	TREASURY BILL	0.09%	10/6/2020	99,991,250	99,990,521	A-1+
100,000,000	TREASURY BILL	0.10%	10/13/2020	99,988,917	99,988,333	A-1
100,000,000	TREASURY BILL	0.14%	10/20/2020	99,980,944	99,986,049	A-1+
50,000,000	TREASURY BILL	0.09%	10/27/2020	49,992,806	49,991,639	A-1
50,000,000	TREASURY BILL	0.10%	11/19/2020	49,989,028	49,988,205	A-1+
150,000,000	TREASURY BILL	0.11%	12/17/2020	149,953,188	149,949,843	A-1+

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50,000,000	TREASURY BILL	0.11%	2/18/2021	49,974,028	49,971,667	A-1+
20,000,000	US TREASURY FRN	0.32%	1/1/2020	19,997,677	20,035,594	A-1+
25,000,000	US TREASURY N/B	1.78%	9/30/2020	24,992,072	25,025,043	A-1+
25,000,000	US TREASURY N/B	1.88%	9/30/2020	25,002,248	25,037,417	A-1+
25,000,000	US TREASURY N/B	1.63%	9/30/2020	25,021,896	25,052,265	A-1+
25,000,000	US TREASURY N/B	1.67%	12/31/2020	25,057,428	25,185,547	A-1+
<u>3,405,075,000</u>				<u>3,404,862,875</u>	<u>3,405,541,838</u>	
Repurchase Agreements						16.8%
274,378,000	BANK OF AMERICA SECURITIES REPO	0.07%	9/1/2020	274,378,000	274,378,000	A-1
800,000,000	MIZUHO SECURITIES REPO	0.07%	9/1/2020	800,000,000	800,000,000	A-1
750,000,000	RBC SECURITIES REPO	0.07%	9/1/2020	750,000,000	750,000,000	A-1+
<u>1,824,378,000</u>				<u>1,824,378,000</u>	<u>1,824,378,000</u>	
10,872,265,917				10,871,834,911	10,872,734,332	

Fund Summary Statistics and Notes

Amortized Cost	\$10,871,834,911
Fair market value	\$10,872,734,332
Shares Outstanding	\$10,794,983,646
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.09%
Effective 7-Day Gross Yield	0.20%
WAM(R) (6)	24 Days
WAM(F) (7)	59 Days
Ratio of Fair Market Value to Amortized Cost	1.0001

(1) Securities rounded to the nearest dollar.

(2) Issues have a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.

(3) Santander Bank, Berkshire Bank, and Citizens Bank N.A. deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh and Boston guaranteeing principal amount.

(4) Includes designated surplus reserve. NAV is calculated as the total amortized cost / participant shares.

(5) Includes approximately 2-4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund. Gross Yield is prior to reserve transfers, after operating expenses.

(6) Weighted average maturity to the next reset date.

(7) Weighted average maturity to final maturity date.